

THE ACTION OF HECKE OPERATORS ON HYPERGEOMETRIC FUNCTIONS

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ABSTRACT. We study the action of the Hecke operators U_n on the set of hypergeometric functions, as well as on formal power series. We show that the spectrum of these operators on the set of hypergeometric functions is the set $\{n^a : n \in \mathbb{N} \text{ and } a \in \mathbb{Z}\}$, and that the polylogarithms play a dominant role in the study of the eigenfunctions of the Hecke operators U_n on the set of hypergeometric functions. As a corollary of our results on simultaneous eigenfunctions, we also obtain an apriori unrelated result regarding the behavior of completely multiplicative hypergeometric coefficients.

1. INTRODUCTION

For each $n \in \mathbb{N}$, the space of formal power series

$$(1.1) \quad \mathfrak{F} := \left\{ f(x) = \sum_{k=0}^{\infty} c_k x^k : c_k \in \mathbb{C} \right\}$$

admits the action of the linear operators

$$(1.2) \quad (U_n f)(x) := \sum_{k=0}^{\infty} c_{nk} x^k$$

and

$$(1.3) \quad (V_n f)(x) := f(x^n) = \sum_{k=0}^{\infty} c_k x^{nk}.$$

The spectral properties of these operators become more interesting when one considers their action on spaces with additional structure.

Historically, Hecke studied the vector spaces of modular forms of a fixed weight [2], in which the set \mathfrak{F} is replaced by the space \mathfrak{M}_k defined by analytic functions in the upper half-plane $\mathbb{H} := \{\tau : \text{Im } \tau > 0\}$, that satisfy the condition

$$(1.4) \quad f\left(\frac{a\tau + b}{c\tau + d}\right) = (c\tau + d)^k f(\tau),$$

for every matrix in the modular group

$$(1.5) \quad \Gamma := \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} : a, b, c, d \in \mathbb{Z} \text{ with } ad - bc = 1 \right\}.$$

Date: August 27, 2008.

1991 *Mathematics Subject Classification.* Primary 11F25, Secondary 33C05.

Key words and phrases. Hecke operators, hypergeometric functions, eigenvalues, completely multiplicative.

These forms are also required to have an expansion at $\tau = i\infty$, or equivalently a Taylor series about $q = 0$:

$$(1.6) \quad f(\tau) = \sum_{n=0}^{\infty} c(n)q^n,$$

expressed in terms of the parameter $q = \exp(2\pi i\tau)$.

Hecke introduced a family of operators T_n , for $n \in \mathbb{N}$, which map the space \mathfrak{M}_k into itself. The standard definition is

$$(1.7) \quad (T_n f)(\tau) := n^{k-1} \sum_{d|n} d^{-k} \sum_{b=0}^{d-1} f\left(\frac{n\tau + bd}{d^2}\right),$$

that in the special case $n = p$ prime, becomes

$$(1.8) \quad (T_p f)(\tau) = p^{k-1} f(p\tau) + \frac{1}{p} \sum_{b=0}^{p-1} f\left(\frac{\tau + b}{p}\right).$$

In terms of the Fourier expansion of $f \in \mathfrak{M}_k$, given by

$$(1.9) \quad f(\tau) = \sum_{m=0}^{\infty} c(m)q^m,$$

the action of T_n is

$$(1.10) \quad (T_n f)(\tau) = \sum_{m=0}^{\infty} \gamma_n(m)q^m,$$

where

$$(1.11) \quad \gamma_n(m) = \sum_{d|(n,m)} d^{k-1} c\left(\frac{mn}{d^2}\right).$$

In particular, when $n = p$ is prime, we have

$$(1.12) \quad \gamma_p(m) = \begin{cases} c(pm) + p^{k-1} c\left(\frac{m}{p}\right) & \text{if } p|m, \\ c(pm) & \text{if } p \nmid m. \end{cases}$$

History has shown that the study of Hecke operators is one of the most important tools in modern Number Theory, yielding results about the uniform distributions of points, the eigenvalues of Laplacians on various domains, the asymptotic analysis of Fourier coefficients of modular forms, and other branches of Number Theory.

Interesting results were obtained in the last decade when the space of modular forms was replaced with the space of rational functions (see [9], [5], and [11]). For example, the spectral properties of the operator U_n acting on rational functions were completely characterized, and corollaries about completely multiplicative functions that satisfy linear recurrence sequences were obtained ([9]).

For the space \mathfrak{R} of rational functions, the coefficients a_n in (1.1) are the Taylor coefficients of $A/B \in \mathfrak{R}$, with $B(x) = 1 + \alpha_1 x + \cdots + \alpha_d x^d$ and A a polynomial in x , of degree less than d . These coefficients a_n are known to satisfy the recurrence relation

$$(1.13) \quad a_{n+d} = -\alpha_1 a_{n+d-1} - \cdots - \alpha_d a_n,$$

see [12] for details. Thus the study of these coefficients employs the theory of linear recurrence sequences and their explicit solutions. One of the main results in [9] is the complete determination of the spectrum of U_n acting on \mathfrak{R} :

$$(1.14) \quad \text{spec}(U_n) = \{\pm n^k : k \in \mathbb{N}\} \cup \{0\}.$$

Recent work has produced a description of the corresponding rational eigenfunctions, see [11, 4].

In this paper, we consider the action of U_n on the *set* of hypergeometric functions

$$(1.15) \quad \mathfrak{H} := \left\{ f(x) := \sum_{k=0}^{\infty} c_k x^k : \frac{c_{k+1}}{c_k} \text{ is a rational function of } k \right\}.$$

We emphasize here that \mathfrak{H} is a set rather than a vector space, because the sum of two hypergeometric functions is *not* in general another hypergeometric function. Nevertheless, this set includes most of the classical functions as well as all functions of the form

$$(1.16) \quad \sum_{k=0}^{\infty} R(k) x^k,$$

where R is a rational function.

Every hypergeometric function that we consider has a canonical Taylor series representation of the form

$$(1.17) \quad {}_pF_q(\mathbf{a}, \mathbf{b}; x) := a_0 \sum_{k=0}^{\infty} \frac{(a_1)_k (a_2)_k \cdots (a_p)_k}{(b_1)_k (b_2)_k \cdots (b_q)_k} \frac{x^k}{k!},$$

where $\mathbf{a} := (a_1, a_2, \dots, a_p) \in \mathbb{C}^p$ and $\mathbf{b} := (b_1, b_2, \dots, b_q) \in \mathbb{C}^q$ are the *parameters* of ${}_pF_q$. These parameters satisfy $-b_i \notin \mathbb{N}$. Here a_0 is any complex constant, and $(c)_k := c(c+1)(c+2)\cdots(c+k-1)$, $(c)_0 := 1$ is the ascending factorial symbol. For example $(1)_k = k!$, and $(0)_k = 0$.

Hypergeometric functions include

$$(1.18) \quad f(x) = \sum_{k=0}^{\infty} \frac{x^k}{k^2 + 1},$$

as well as most of the elementary functions. For example, the hypergeometric representation of the exponential function is given by $e^x = {}_1F_1(a, a; x)$ for any nonzero $a \in \mathbb{C}$. Similarly, the error function

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt,$$

can also be represented as a hypergeometric function, namely

$$\text{erf}(x) = \frac{2x}{\sqrt{\pi}} {}_1F_1\left(\frac{1}{2}, \frac{3}{2}; x\right).$$

For a more complete discussion of hypergeometric functions, see [1].

In section 5 we describe the action of the Hecke operator U_n on hypergeometric functions. To state the results, define

$$\mathfrak{F}_{(p,q)}^j := \{x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x) : \mathbf{a} \in \mathbb{C}^p, \mathbf{b} \in \mathbb{C}^q\},$$

for fixed $j \in \mathbb{N}$, and fixed $p, q \in \mathbb{N}$. This is the set of all hypergeometric functions that vanish to order j at the origin, and have hypergeometric coefficients

$$\frac{(a_1)_k (a_2)_k \cdots (a_p)_k}{(b_1)_k (b_2)_k \cdots (b_q)_k}$$

with p ascending factorials in the numerator and q ascending factorials in the denominator. Observe that

$$\begin{aligned} \mathfrak{H} &:= \{x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x) : \text{for some } j, p, q \in \mathbb{N}, \text{ and some parameters } \mathbf{a} \in \mathbb{C}^p, \mathbf{b} \in \mathbb{C}^q\} \\ &= \bigcup_{j,p,q \in \mathbb{N}} \mathfrak{F}_{(p,q)}^j. \end{aligned}$$

We establish first the identities

$$U_n(x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)) = x^{j/n} \sum_{k=0}^{\infty} n^{nk(p-q-1)} \frac{(c_1)_k (c_2)_k \cdots (c_{np})_k}{(d_1)_k (d_2)_k \cdots (d_{n(q+1)-1})_k} \frac{x^k}{k!} \in \mathfrak{F}_{(p_1, q_1)}^{j_1},$$

when n divides j and

$$U_n(x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)) = x^{1+[j/n]} \sum_{k=0}^{\infty} n^{nk(p-q-1)} \frac{(c_1)_k \cdots (c_{pn})_k}{(d_1)_k \cdots (d_{(q+1)n-1})_k} \frac{x^k}{k!} \in \mathfrak{F}_{(p_1, q_1)}^{j_2}.$$

if n does not divide j . Here $p_1 = np$, $q_1 = n(q+1) - 1$ and the new parameters \mathbf{c}, \mathbf{d} are given in (5.3) and (5.4) respectively. In particular, we observe in section 5 that U_n maps $\mathfrak{F}_{(p,q)}^j$ into itself if and only if $p = q + 1$. These are the *balanced* hypergeometric functions. Therefore, an eigenfunction of U_n must have $p = q + 1$.

The eigenfunctions of U_n on the space of formal power series are described in Section 4. We consider solutions of $U_n f = \lambda f$, for $f = x^j \sum_{n=0}^{\infty} a_n x^n$ and show that if n divides j , then it follows that $j = 0$, $\lambda = 1$ and the eigenfunction f must reduce to the rational function $\frac{1}{1-x}$. On the other hand, in the case that n does not divide j , we show that j must be 1 and the eigenvalue λ must be of the form n^a , with $a \in \mathbb{Z}$.

One of the main results here is the complete characterization of the spectrum of U_n on hypergeometric functions, yielding the result that

$$(1.19) \quad \text{spec}(U_n) = \{n^k : k \in \mathbb{Z}\} \cup \{0\}.$$

As a corollary, we obtain a number-theoretic characterization of all completely multiplicative functions that are also hypergeometric ratios of ascending factorials.

2. A NATURAL INNER PRODUCT ON \mathfrak{H}

The set of all hypergeometric functions \mathfrak{H} can be endowed with a natural inner product defined by

$$(2.1) \quad \langle f, g \rangle_R := \oint_{|z|=R} f(w) \overline{g(w)} \frac{dw}{w}.$$

For any fixed $R > 0$, this inner product defines a function of R , and as we shall see shortly it is in fact a real analytic function of R . Moreover, we shall also see below that V_n is the natural conjugate linear operator to U_n with respect to this inner product. This fact is our motivation for introducing the linear operator V_n .

The next result describes this inner product in terms of the Taylor series expansions of f and g .

Lemma 2.1. If $f(z) = \sum_{n=0}^{\infty} c_n z^n$ and $g(z) = \sum_{n=0}^{\infty} d_n z^n$, then

$$(2.2) \quad \langle f, g \rangle_R = 2\pi i \sum_{n=0}^{\infty} c_n \bar{d}_n R^{2n}.$$

Proof. By definition we have

$$\begin{aligned} \langle f, g \rangle_R &= \oint_{|z|=R} \sum_{n=0}^{\infty} c_n w^n \times \sum_{m=0}^{\infty} \bar{d}_m \bar{w}^m \frac{dw}{w} \\ &= \oint_{|z|=R} \sum_{n,m=0}^{\infty} c_n \bar{d}_m w^{n-m-1} R^{2m}, \end{aligned}$$

because $\bar{w} = R^2/w$ on the circle of integration. Cauchy's integral formula shows that $n = m$ yielding the result. \square

This inner product makes sense even for formal power series, although we restrict our attention to the set \mathfrak{H} of hypergeometric functions. On \mathfrak{H} , the inner product of any two hypergeometric functions is in fact a hypergeometric function of R , as is easily seen by noting that the product of two hypergeometric coefficients is another hypergeometric coefficient.

To further develop the algebra of the operators U_n and V_n , we now show that V_n is the natural conjugate linear operator for U_n , relative to the inner product introduced above.

Lemma 2.2. Let $f, g \in \mathfrak{H}$. Then

$$(2.3) \quad \langle U_n f, g \rangle_R = \langle f, V_n g \rangle_{R^n}.$$

Proof. Start with

$$\begin{aligned} \langle U_n f, g \rangle_R &= \left\langle \sum_{k=0}^{\infty} c_{kn} z^k, \sum_{k=0}^{\infty} d_k z^k \right\rangle_R \\ &= \sum_{k=0}^{\infty} c_{kn} \bar{d}_k R^{2k}. \end{aligned}$$

On the other hand,

$$\begin{aligned} \langle f, V_n g \rangle_R &= \left\langle \sum_{k=0}^{\infty} c_k z^k, \sum_{k=0}^{\infty} d_k z^{kn} \right\rangle_R \\ &= \sum_{k=0}^{\infty} c_k \bar{h}_k R^{2k}, \end{aligned}$$

where we define

$$h_k = \begin{cases} 0 & \text{if } n \text{ does not divide } k \\ d_{k/n} & \text{if } n \text{ divides } k. \end{cases}$$

It follows that

$$(2.4) \quad \langle f, V_n g \rangle_R = \sum_{k=0}^{\infty} c_{kn} \bar{d}_k (R^n)^{2k} = \langle U_n f, g \rangle_{R^n}.$$

\square

Recall that Hadamard introduced an inner product in the space of formal power series \mathfrak{F} , by

$$(2.5) \quad (f * g)(x) := \sum_{k=0}^{\infty} c_k d_k x^k$$

This product can be retrieved as a special case of $\langle \cdot, \cdot \rangle_R$; namely,

$$(2.6) \quad \left\langle \sum_{k=0}^{\infty} c_k x^k, \overline{\sum_{k=0}^{\infty} d_k x^k} \right\rangle_{R^{1/2}} = \sum_{k=0}^{\infty} c_k d_k R^k.$$

Thus the Hadamard product is completely equivalent to our inner product.

3. ELEMENTARY PROPERTIES OF THE OPERATORS U_n AND V_n

In this section we describe elementary properties of the operators defined in (1.2) and (1.3).

Theorem 3.1. Let $m, n \in \mathbb{N}$. Then

- a) $U_n \circ U_m = U_m \circ U_n = U_{nm}$,
- b) $V_n \circ V_m = V_m \circ V_n = V_{nm}$,
- c) $U_n \circ V_n = \text{Id}$,
- d) $U_n \circ V_m = V_{m/\gcd(m,n)} \circ U_{n/\gcd(m,n)}$. In particular, if m and n are relatively prime, then U_n and V_m commute.

Proof. Let $f \in \mathfrak{F}$ be a formal power series with coefficients c_k . The first two properties follow directly from

$$U_n U_m f(x) = U_n \sum_{k=0}^{\infty} c_{mk} x^k = \sum_{k=0}^{\infty} c_{nmk} x^k = U_{nm} f(x),$$

and similarly for $V_n V_m$. To establish the third property observe that

$$\begin{aligned} U_n V_n f(x) &= U_n V_n \left(\sum_{k=0}^{\infty} c_k x^k \right) = U_n \left(\sum_{k=0}^{\infty} c_k x^{kn} \right) \\ &= \sum_{k=0}^{\infty} c_k x^k = f(x). \end{aligned}$$

Finally,

$$U_n \circ V_m \sum_{k=0}^{\infty} c_k x^k = U_n \sum_{k=0}^{\infty} c_k x^{mk}.$$

To simplify this, let

$$(3.1) \quad d_k = \begin{cases} c_{k/m} & \text{if } m \text{ divides } k \\ 0 & \text{if } m \text{ does not divide } k, \end{cases}$$

to write

$$U_n \circ V_m \left(\sum_{k=0}^{\infty} c_k x^k \right) = U_n \left(\sum_{k=0}^{\infty} d_k x^k \right) = \sum_{k=0}^{\infty} d_{nk} x^k.$$

Now observe that m divides kn if and only if $m/\gcd(m,n)$ divides k . Therefore, with the notation

$$N = \frac{n}{\gcd(m,n)}, \quad M = \frac{m}{\gcd(m,n)},$$

we have

$$\sum_{k=0}^{\infty} d_{nk} x^k = \sum_{i=0}^{\infty} d_{imN} x^{iM} = \sum_{i=0}^{\infty} c_{iN} x^{iM}.$$

Now define $h_i = c_{iN}$ to obtain

$$\sum_{i=0}^{\infty} h_i x^{iM} = V_M \left(\sum_{i=0}^{\infty} h_i x^i \right) = V_M \left(\sum_{i=0}^{\infty} c_{iN} x^i \right) = V_M \circ U_N \left(\sum_{i=0}^{\infty} c_i x^i \right),$$

and we have established part d). \square

We present now an alternate proof for theorem 3.1. To do this, we must prove an intermediate result.

Lemma 3.1. (*Associativity of U and V*)

For all $k, j, m \in \mathbb{N}$, $U_{kj} \circ V_m = U_k \circ (U_j \circ V_m)$

Proof. Let $f(z) = \sum_{n=0}^{\infty} a_n z^n$. For this proof, we will evaluate both operators and show they are the same operation. First, for $U_{kj} \circ V_m$, we have that

$$(U_{kj} \circ V_m)f(z) = U_{kj}f(z^m) = U_{kj} \left(\sum_{n \geq 0} a_n z^{mn} \right)$$

Now, let

$$b_i = \begin{cases} a_n & \text{if } i = mn \text{ for } n \in \mathbb{N} \cup \{0\} \\ 0 & \text{otherwise} \end{cases}$$

so that we can write

$$U_{kj} \left(\sum_{n \geq 0} a_n z^{mn} \right) = U_{kj} \left(\sum_{i \geq 0} b_i z^i \right) = \sum_{i \geq 0} b_{(kj)i} z^i.$$

Now, for $U_k \circ (U_j \circ V_m)$, we have that

$$U_k \circ (U_j \circ V_m) \left(\sum_{n \geq 0} a_n z^n \right) = U_k \left(U_j \left(\sum_{n \geq 0} a_n z^{mn} \right) \right) = U_k \left(\sum_{i \geq 0} c_i z^i \right)$$

with

$$c_i = \begin{cases} a_n & \text{if } ij = mn \text{ for } n \in \mathbb{N} \cup \{0\} \\ 0 & \text{otherwise} \end{cases}.$$

Then we have

$$U_k \left(\sum_{i \geq 0} c_i z^i \right) = \sum_{i \geq 0} c_{ki} z^i$$

We complete the proof by noting that $b_{(kj)i} = c_{ki}$. \square

Proof. (Theorem 3.1 *alternative*) We can write $U_n \circ V_m = (U_{n/\gcd(m,n)} \circ U_{\gcd(m,n)}) \circ (V_{\gcd(m,n)} \circ V_{m/\gcd(m,n)})$ by parts (a) and (b) of the theorem.

Now, using associativity, we can write

$$= U_{n/\gcd(m,n)} \circ (U_{\gcd(m,n)} \circ V_{\gcd(m,n)}) \circ V_{m/\gcd(m,n)}$$

By part (c) of the theorem, we have that $U_{\gcd(m,n)} \circ V_{\gcd(m,n)} = I$, and we are left with $U_n \circ V_m = U_{m/\gcd(m,n)} \circ V_{\gcd(m,n)}$. Thus, part (d) of the theorem is proven. \square

4. THE ACTION OF U_n ON FORMAL POWER SERIES

We now determine an expression for the action of the operator U_n acting on formal power series where we allow the first few coefficients to vanish. This result will be employed in our study of spectral properties of U_n acting on hypergeometric functions. For the rest of this section, all functions are assumed to be formal power series.

Theorem 4.1. Let $j, n \in \mathbb{N}$. Then

$$U_n \left(x^j \sum_{k \geq 0} a_k x^k \right) = \begin{cases} x^{1+\lfloor j/n \rfloor} \sum a_{n(k+1-\lfloor j/n \rfloor)} x^k & \text{if } n \text{ does not divide } j \\ x^{\lfloor j/n \rfloor} \sum a_{kn} x^k & \text{if } n \text{ divides } j, \end{cases}$$

where the sums are over $k \geq 0$.

Proof. First observe that

$$\begin{aligned} U_n \left(x^j \sum_{k \geq 0} a_k x^k \right) &= U_n \left(\sum_{k \geq 0} a_k x^{k+j} \right) \\ &= U_n \left(\sum_{k \geq j} a_{k-j} x^k \right) \end{aligned}$$

and define

$$(4.1) \quad b_k = \begin{cases} 0 & 0 \leq k < j \\ a_{k-j} & k \geq j \end{cases}$$

to write

$$(4.2) \quad U_n \left(x^j \sum_{k \geq 0} a_k x^k \right) = U_n \left(\sum_{k \geq 0} b_k x^k \right) = \sum_{k \geq 0} b_{kn} x^k.$$

The discussion is divided in two cases according to whether n divides j or not.

Case 1: n does not divide j . Then the restriction $kn \geq j$ in (4.1) is equivalent to $k \geq \lfloor \frac{j}{n} \rfloor + 1$. Thus,

$$\begin{aligned} \sum_{k \geq 0} b_{kn} x^k &= \sum_{k=0}^{\lfloor \frac{j}{n} \rfloor} b_{kn} x^k + \sum_{k=\lfloor \frac{j}{n} \rfloor+1}^{\infty} b_{kn} x^k \\ &= \sum_{k=\lfloor \frac{j}{n} \rfloor+1}^{\infty} a_{kn-j} x^k. \end{aligned}$$

Now let $i = k - \lfloor \frac{j}{n} \rfloor - 1$, to obtain

$$(4.3) \quad \sum_{k \geq 0} b_{kn} x^k = x^{\lfloor \frac{j}{n} \rfloor+1} \sum_{i \geq 0} a_{ni+n\lfloor \frac{j}{n} \rfloor+n-j} x^i.$$

Now use $\frac{j}{n} = \lfloor \frac{j}{n} \rfloor + \{\frac{j}{n}\}$ to obtain

$$(4.4) \quad U_n \left(x^j \sum_{k \geq 0} a_k x^k \right) = x^{\lfloor \frac{j}{n} \rfloor + 1} \sum_{i \geq 0} a_{n(i+1 - \{\frac{j}{n}\})} x^i.$$

This is the result when n does not divide j .

Case 2: n divides j . Then $kn \geq j$ is now equivalent to $k \geq \frac{j}{n} = \lfloor \frac{j}{n} \rfloor$ and

$$\begin{aligned} \sum_{k \geq 0} b_{kn} x^k &= \sum_{k \geq \lfloor j/n \rfloor} b_{kn} x^k \\ &= \sum_{k \geq \lfloor j/n \rfloor} a_{kn-j} x^k \\ &= x^{\lfloor j/n \rfloor} \sum_{i \geq 0} a_{ni} x^i \end{aligned}$$

so that

$$(4.5) \quad U_n \left(x^j \sum_{k \geq 0} a_k x^k \right) = x^{\lfloor \frac{j}{n} \rfloor} \sum_{\nu \geq 0} a_{n\nu} x^\nu.$$

This concludes the proof. \square

The previous expressions for U_n are now used to derive some elementary properties of its eigenfunctions on the space of formal power series.

Proposition 4.2. Assume U_n has an eigenfunction of the form

$$(4.6) \quad f(x) = x^j \sum_{k=0}^{\infty} a_k x^k,$$

with eigenvalue λ . If n divides j , then we conclude that $j = 0$ and $\lambda = 1$. If n does not divide j , then we conclude that $j = 1$.

Proof. Assume n divides j and match the leading order terms of f and $U_n f$. Theorem 4.1 shows that $x^j = x^{j/n}$ yielding $j = 0$. Now compare the constant term in the eigenvalue equation to get $\lambda = 1$. In the case n does not divide j the same comparison yields

$$(4.7) \quad j = 1 + \lfloor j/n \rfloor.$$

This implies $j = 1$. Indeed, let $j = \alpha n + \beta$ with $0 < \beta < n$. Then we have $j = 1 + \alpha$, and this yields

$$(4.8) \quad 1 - \beta = \alpha(n - 1).$$

It follows that $\beta = 1$ and $\alpha = 0$, otherwise both sides of (4.8) have different signs. We conclude that $j = 1 + \alpha = 1$. \square

Hence even for a formal power series f , we see that the assumption that f is an eigenfunction of the Hecke operator U_n imposes the restriction that f can only vanish to order zero or one.

For the sake of completeness, we describe the trivial eigenfunctions of the composition of operators $U_n \circ V_n$ and $V_n \circ U_n$. Theorem 3.1 shows that $U_n \circ V_n$ is the identity. The next result describes the composition $V_n \circ U_n$.

Theorem 4.3. The only eigenvalue of $V_n \circ U_n$ is $\lambda = 1$. Moreover, given any formal power series $f(x) = \sum_{k=0}^{\infty} b_k x^k$, the function $g(x) = \sum_{k=0}^{\infty} a_k x^k$, with

$$(4.9) \quad a_k = \begin{cases} b_k & \text{if } n \text{ divides } k \\ 0 & \text{if } n \text{ does not divide } k \end{cases}$$

is an eigenfunction of $V_n \circ U_n$, with eigenvalue 1.

Proof. The result follows directly from the identity

$$(4.10) \quad (V_n \circ U_n) \left(\sum_{k=0}^{\infty} a_k x^k \right) = \sum_{k=0}^{\infty} a_{kn} x^k.$$

□

5. THE HYPERGEOMETRIC FUNCTIONS

In this section we use Theorem 4.1 to describe the action of U_n on the set \mathfrak{H} of all hypergeometric functions. We recall that a hypergeometric function is defined by

$$(5.1) \quad {}_pF_q(\mathbf{a}, \mathbf{b}; x) := \sum_{k=0}^{\infty} \frac{(a_1)_k (a_2)_k \cdots (a_p)_k}{(b_1)_k (b_2)_k \cdots (b_q)_k} \frac{x^k}{k!},$$

where $\mathbf{a} := (a_1, a_2, \dots, a_p)$ and $\mathbf{b} := (b_1, b_2, \dots, b_q)$ are the parameters of ${}_pF_q$. These parameters are non-zero complex numbers. We begin by stating explicitly the action of U_n on $\mathfrak{F}_{(p,q)}^j$ as the main result of this section.

Theorem 5.1. Let $j, n \in \mathbb{N}$. The action of U_n on the class $\mathfrak{F}_{(p,q)}^j$, that is, on functions of the form

$$(5.2) \quad f_{p,q,j} = x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)$$

is characterized as follows.

If n divides j , we have

$$U_n \left(x^j \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k \right) = x^{j/n} \sum_{k=0}^{\infty} \frac{(c_1)_k (c_2)_k \cdots (c_{np})_k}{(d_1)_k (d_2)_k \cdots (d_{n(q+1)-1})_k} \frac{x_1^k}{k!} \in \mathfrak{F}_{(p_1, q_1)}^{j_1},$$

where we define the parameters

$$(5.3) \quad \begin{aligned} c_{in+l} &= \frac{a_{i+1} + l - 1}{n}, & \text{for } 0 \leq i \leq p-1, 1 \leq l \leq n \\ d_{in+l} &= \frac{b_{i+1} + l - 1}{n}, & \text{for } 0 \leq i \leq q, 1 \leq l \leq n, \end{aligned}$$

and $j_1 = j/n$. The new variable is $x_1 = n^{n(p-q-1)} x$.

If n does not divide j , we have

$$U_n \left(x^j \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k \right) = x^{1+\lfloor j/n \rfloor} \sum_{k=0}^{\infty} \frac{(c_1)_k \cdots (c_{pn})_k}{(d_1)_k \cdots (d_{(q+1)n-1})_k} \frac{x_1^k}{k!} \in \mathfrak{F}_{(p_2, q_2)}^{j_2},$$

where we now define the parameters

$$(5.4) \quad \begin{aligned} c_{in+l} &= \frac{a_{i+1} + r + l}{n}, & \text{for } 0 \leq i \leq p-1, 1 \leq l \leq n, \\ d_{in+l} &= \frac{b_{i+1} + r + l}{n}, & \text{for } 0 \leq i \leq q, 1 \leq l \leq n, \end{aligned}$$

and $j_2 = 1 + \lfloor j/n \rfloor$. The new variable x_1 is defined as above.

Before proving this theorem, we first need to state some intermediate results. The next lemma allows for a simplification of the ascending factorial function on an arithmetic progression of indices.

Lemma 5.2. Let $k, n \in \mathbb{N}$ and $a \in \mathbb{R}$. Then

$$(a)_{kn} = n^{kn} \prod_{j=0}^{n-1} \left(\frac{a+j}{n} \right)_k.$$

Proof. Start with

$$(a)_{kn} = \prod_{i=0}^{kn-1} (a+i) = n^{kn} \prod_{i=0}^{kn-1} \left(\frac{a}{n} + \frac{i}{n} \right),$$

and then collect terms according to classes modulo n . \square

In order to evaluate

$$U_n(x^j {}_pF_q(\mathbf{a}, \mathbf{b})) = U_n \left(x^j \sum_{k=0}^{\infty} \frac{(a_1)_k (a_2)_k \cdots (a_p)_k}{(b_1)_k (b_2)_k \cdots (b_q)_k (b_{q+1})_k} x^k \right),$$

where we have used $k! = (1)_k$ and defined $b_{q+1} = 1$, we observe that by Theorem 4.1 the discussion should be divided into two cases according to whether or not n divides j .

Case 1: n divides j . Theorem 4.1 yields

$$(5.5) \quad U_n(x^j {}_pF_q(\mathbf{a}, \mathbf{b})) = x^{j/n} \sum_{k=0}^{\infty} \frac{(a_1)_{kn} \cdots (a_p)_{kn}}{(b_1)_{kn} \cdots (b_{q+1})_{kn}} x^k,$$

and using Lemma 5.2 we can write this as

$$U_n(x^j {}_pF_q(\mathbf{a}, \mathbf{b})) = x^{j/n} \sum_{k=0}^{\infty} n^{(p-q-1)kn} \left(\prod_{j=1}^p \prod_{i=0}^{n-1} \left(\frac{a_j+i}{n} \right)_k \right) \times \left(\prod_{j=1}^{q+1} \prod_{i=0}^{n-1} \left(\frac{b_j+i}{n} \right)_k \right)^{-1} x^k.$$

Now recall that $b_{q+1} = 1$, so the d parameters corresponding to $i = q$ are $1/n, 2/n, \dots, (n-1)/n, 1$. The total number of d -parameters is now reduced by 1, in order to write the result in the canonical hypergeometric form:

$$U_n(x^j {}_pF_q(\mathbf{a}, \mathbf{b})) = x^{j/n} \sum_{k=0}^{\infty} n^{(p-q-1)kn} \frac{(c_1)_k (c_2)_k \cdots (c_{np})_k}{(d_1)_k (d_2)_k \cdots (d_{n(q+1)-1})_k} \frac{x^k}{k!}.$$

Lemma 5.3. The parameters $\mathbf{a}, \mathbf{b}, \mathbf{c}$ and \mathbf{d} satisfy

$$\sum_{i=1}^{np} c_i - \sum_{i=1}^{n(q+1)-1} d_i = \sum_{i=1}^p a_i - \sum_{i=1}^q b_i + \frac{(n-1)}{2}(p-q-1).$$

Proof. The new parameters are

$$\frac{a_1}{n}, \frac{a_1+1}{n}, \dots, \frac{a_1+n-1}{n}, \frac{a_p}{n}, \dots, \frac{a_p+n-1}{n}$$

and

$$\frac{b_1}{n}, \frac{b_1+1}{n}, \dots, \frac{b_1+n-1}{n}, \frac{b_{q+1}}{n} = \frac{1}{n}, \dots, \frac{b_{q+1}+n-2}{n} = \frac{n-1}{n}$$

and the identity is now easy to check. \square

Corollary 5.4. Suppose $p = q + 1$, then U_n preserves the quantity $\sum a_i - \sum b_i$.

Case 2: n does not divide j . Proposition 4.1 now gives

$$(5.6) \quad U_n \left(x^j \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k \right) = x^{1+\lfloor j/n \rfloor} \sum_{k=0}^{\infty} \frac{(a_1)_N \cdots (a_p)_N}{(b_1)_N \cdots (b_{q+1})_N} x^k,$$

where $b_{q+1} = 1$ and we define $N = n(k+1 - \{j/n\})$. Observe that $0 < \{j/n\} < 1$, thus $nk < N < n(k+1)$. The next result simplifies the Pochhammer symbols.

Lemma 5.5. Let $a \in \mathbb{C}$ and $j, n \in \mathbb{N}$ with j not divisible by n . Define $N = n(k+1 - \{j/n\})$ and $r = n(1 - \{j/n\}) - 1$. Then

$$(5.7) \quad (a)_N = n^{nk} (a)_{r+1} \prod_{i=r+1}^{r+n} \left(\frac{a+i}{n} \right)_k$$

Proof. Start with

$$\begin{aligned} (a)_N &= a(a+1)(a+2) \cdots (a+N-1) \\ &= n^N \left[\frac{a}{n} \left(\frac{a}{n} + \frac{1}{n} \right) \cdots \left(\frac{a}{n} + \frac{N-1}{n} \right) \right], \end{aligned}$$

and now grouping terms modulo n as follows:

$$\begin{aligned} n^{-N} (a)_N &= \left(\frac{a}{n} \right) \cdot \left(\frac{a}{n} + 1 \right) \cdots \left(\frac{a}{n} + k - 1 \right) \\ &\times \left(\frac{a}{n} + \frac{1}{n} \right) \cdot \left(\frac{a}{n} + \frac{1}{n} + 1 \right) \cdots \left(\frac{a}{n} + \frac{1}{n} + k - 1 \right) \\ &\cdots \\ &\times \left(\frac{a}{n} + \frac{n-1}{n} \right) \cdot \left(\frac{a}{n} + \frac{n-1}{n} + 1 \right) \cdots \left(\frac{a}{n} + \frac{n-1}{n} + k - 1 \right) \end{aligned}$$

multiplied by the factor

$$\left(\frac{a}{n} + k \right) \cdot \left(\frac{a}{n} + \frac{1}{n} + k \right) \cdots \left(\frac{a}{n} + \frac{r}{n} + k \right),$$

that appears because n does not divide j . Therefore we have

$$(5.8) \quad (a)_N = n^N \prod_{i=0}^{n-1} \left(\frac{a+i}{n} \right)_k \times \prod_{i=0}^r \left(\frac{a+i}{n} + k \right),$$

where the second product is *not* the Pochhammer symbol. Now employ the relation

$$(5.9) \quad k + c = c \frac{(c+1)_k}{(c)_k},$$

to write

$$(a)_N = n^N \prod_{i=0}^{n-1} \left(\frac{a+i}{n} \right)_k \prod_{i=0}^r \left(\frac{a+i}{n} \right) \cdot \prod_{i=0}^r \left(\frac{a+i}{n} + 1 \right)_k / \prod_{i=0}^r \left(\frac{a+i}{n} \right)_k.$$

This expression reduces to the stated formula. \square

The transformation above yields

$$U_n \left(x^j \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k \right) = x^{1+\lfloor j/n \rfloor} \sum_{k=0}^{\infty} n^{nk(p-q-1)} \frac{(c_1)_k \cdots (c_{pn})_k}{(d_1)_k \cdots (d_{(q+1)n})_k} x^k.$$

The special case $p = q + 1$ provides a simpler situation, in which the coefficient $n^{nk(p-q-1)}$ does not appear in the resulting series.

Theorem 5.6. Let $j, n \in \mathbb{N}$ and assume $p = q + 1$.

If n divides j , we have

$$(5.10) \quad U_n (x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)) = x^{j/n} {}_{np}F_{np-1}(\mathbf{c}, \mathbf{d}; x),$$

where \mathbf{c}, \mathbf{d} are defined in (5.3).

If n does not divide j , we have

$$(5.11) \quad U_n (x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)) = x^{1+\lfloor j/n \rfloor} {}_{np}F_{np-1}(\mathbf{c}, \mathbf{d}; x),$$

where \mathbf{c}, \mathbf{d} are defined in (5.4).

6. THE EIGENVALUE EQUATION

In this section we focus on the spectral properties of the operator U_n , as the spectral properties of the operators V_n are trivial. It is here that we encounter more subtle ideas. We describe first the eigenfunctions of the operator U_n of the form $x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)$. That is, we look for parameters $p, q \in \mathbb{N}$ and complex numbers

$$(6.1) \quad a_1, a_2, \dots, a_p; b_1, b_2, \dots, b_q$$

such that, with $\mathbf{a} = (a_1, \dots, a_p)$ and $\mathbf{b} = (b_1, \dots, b_q)$, we have

$$(6.2) \quad U_n (x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x)) = \lambda x^j {}_pF_q(\mathbf{a}, \mathbf{b}; x).$$

The results from Theorem 5.1 showed that the action of U_n on $x^j {}_pF_q$ depends on whether or not n divides j , which by Theorem 4.2 reduces to the cases $j = 0$ and $j = 1$ when considering eigenfunctions of U_n .

Case 1: $j = 0$. Under this condition we show that the eigenfunction reduces to a rational function.

Lemma 6.1. Assume n divides j and that (6.2) has a nontrivial solution. Then, for all $k \in \mathbb{N}$, we have

$$(6.3) \quad \prod_{j=1}^p \prod_{i=0}^{n-1} (a_j + nk + i) \times \prod_{j=1}^{q+1} (b_j + k) = \prod_{j=1}^p (a_j + j) \times \prod_{j=1}^{q+1} \prod_{i=0}^{n-1} (b_j + nk + i).$$

Proof. Comparing terms of the equation $U_n f = f$ yields

$$(6.4) \quad \frac{(a_1)_{nk} (a_2)_{nk} \cdots (a_p)_{nk}}{(b_1)_{nk} (b_2)_{nk} \cdots (b_{q+1})_{nk}} = \frac{(a_1)_k (a_2)_k \cdots (a_p)_k}{(b_1)_k (b_2)_k \cdots (b_{q+1})_k}.$$

Replace k by $k+1$, divide the two equations and use

$$(6.5) \quad \frac{(a)_{k+1}}{(a)_k} = a + k, \text{ and } \frac{(a)_{n(k+1)}}{(a)_k} = (a + nk)(a + nk + 1) \cdots (a + nk + n - 1)$$

to produce the result. \square

Lemma 6.2. Assume n divides j and that (6.2) has a nontrivial solution. Then $p = q + 1$.

Proof. Comparing the degrees of the left and right hand side of (6.4) gives $pn + q + 1 = p + n(q + 1)$. \square

Proposition 6.3. Assume n divides j and that (6.2) has a nontrivial solution. Then

$$\left\{ a_i, \frac{b_i}{n}, \frac{b_i + 1}{n}, \dots, \frac{b_i + n - 1}{n} \right\}_{i=1}^p = \left\{ b_i, \frac{a_i}{n}, \frac{a_i + 1}{n}, \dots, \frac{a_i + n - 1}{n} \right\}_{i=1}^p.$$

Proof. The roots of the left and right hand side of (6.4) must match. \square

We now show that the results of this Proposition imply that the parameters must match: $a_i = b_i$ for all indices.

Proposition 6.4. Assume n divides j and that (6.2) has a nontrivial solution. Then, for any $k \in \mathbb{N}$, we have

$$(6.6) \quad \sum_{i=1}^p a_i^k = \sum_{i=1}^p b_i^k.$$

Proof. Proof by induction on k . The case $k = 1$ comes from matching the coefficients of the next to leading order in k . Indeed, this matching yields

$$\sum_{i=1}^p a_i + \sum_{j=1}^{n-1} \sum_{i=1}^p (b_i + j) = \sum_{i=1}^p b_i + \sum_{j=1}^{n-1} \sum_{i=1}^p (a_i + j),$$

and the case $k = 1$ holds. In order to check it for $k = 2$, add the squares of the elements in Lemma 6.3 to obtain, from the left hand side the expression

$$\sum_{i=1}^p a_i^2 + \frac{1}{n^2} \sum_{i=1}^p \sum_{j=0}^{n-1} (b_i^2 + 2jb_i + j^2) = \sum_{i=1}^p a_i^2 + \frac{1}{n} \sum_{i=1}^p b_i^2 + \frac{2}{n^2} \sum_{i=1}^p b_i \times \sum_{j=0}^{n-1} j + \frac{p}{n^2} \sum_{j=0}^{n-1} j^2.$$

Matching with the corresponding expression from the right hand side and using the statement for $k = 1$, yields

$$(6.7) \quad \sum_{i=1}^p a_i^2 = \sum_{i=1}^p b_i^2.$$

The higher moments can be established along these lines. \square

Proposition 6.5. Assume two sets $\{a_j : 1 \leq j \leq n\}$ and $\{b_j : 1 \leq j \leq n\}$ of complex numbers satisfy

$$(6.8) \quad \sum_{i=1}^p a_i^k = \sum_{i=1}^p b_i^k,$$

for every $k \in \mathbb{N}$. Then, after a possible rearrangement of terms of one of these sets, we have $a_i = b_i$ for all i .

Proof. For $\mathbf{a}, \mathbf{b} \in \mathbb{C}^p$ and $N \in \mathbb{N}$, let

$$(6.9) \quad \mu_N(\mathbf{a}) = \sum_{i=1}^p a_i^N$$

and let

$$f_{\mathbf{a}}(t) = \sum_{j=0}^{\infty} \mu_j(\mathbf{a}) \frac{t^j}{j!}, \quad f_{\mathbf{b}}(t) = \sum_{j=0}^{\infty} \mu_j(\mathbf{b}) \frac{t^j}{j!}$$

be the generating functions of $\mu_N(\mathbf{a})$ and $\mu_N(\mathbf{b})$, respectively. Now assume $f_{\mathbf{a}} = f_{\mathbf{b}}$, i.e.

$$\sum_{j=0}^{\infty} \mu_j(\mathbf{a}) \frac{t^j}{j!} = \sum_{j=0}^{\infty} \mu_j(\mathbf{b}) \frac{t^j}{j!}$$

Expanding further gives

$$\sum_{j=0}^{\infty} \sum_{i=1}^p a_i^j \frac{t^j}{j!} = \sum_{j=0}^{\infty} \sum_{i=1}^p b_i^j \frac{t^j}{j!}$$

Since μ_j is defined as a sum of finite terms, we can change the order of summation.

$$\sum_{i=1}^p \sum_{j=0}^{\infty} a_i^j \frac{t^j}{j!} = \sum_{i=1}^p \sum_{j=0}^{\infty} b_i^j \frac{t^j}{j!}$$

This yields

$$(6.10) \quad e^{a_1 t} + e^{a_2 t} + \dots + e^{a_p t} = e^{b_1 t} + e^{b_2 t} + \dots + e^{b_p t}.$$

Suppose first that $a_i, b_i \in \mathbb{R}$ and order them as

$$a_1 \leq a_2 \leq \dots \leq a_p \text{ and } b_1 \leq b_2 \leq \dots \leq b_p.$$

Eliminate from (6.10) all the terms for which the a 's and b 's match, to assume that $a_1 < b_1$. Then

$$1 + e^{(a_2 - a_1)t} + \dots + e^{(a_p - a_1)t} = e^{(b_1 - a_1)t} + e^{(b_2 - a_1)t} + \dots + e^{(b_p - a_1)t}.$$

Finally, let $t \rightarrow -\infty$ to get a contradiction. \square

We summarize the previous discussion in the following Theorem.

Theorem 6.6. Suppose there exists an eigenfunction of U_n of the form

$$(6.11) \quad f(x) = \sum_{k=0}^{\infty} \frac{(a_1)_k (a_2)_k \cdots (a_p)_k}{(b_1)_k (b_2)_k \cdots (b_{q+1})_k} x^k$$

corresponding to the eigenvalue λ . Then $\lambda = 1$, $p = q + 1$ and $a_i = b_i$ for all i . Therefore $f(x) = \frac{1}{1-x}$.

Case 2: $j = 1$. Under this condition we show that the spectrum of the operator U_n is the set $\{n^i : i \in \mathbb{Z}\}$. The corresponding eigenfunctions are the polylogarithm functions

$$(6.12) \quad \text{PolyLog}_i(x) := \sum_{k=1}^{\infty} k^i x^k,$$

corresponding to the eigenvalue n^i with negative i , and the eigenfunctions

$$\left(x \frac{d}{dx}\right)^i \left(\frac{1}{1-x}\right)$$

corresponding to the eigenvalue n^i with non-negative i .

Example 6.7. The dilogarithm function

$$(6.13) \quad \text{Li}_2(x) := \sum_{k=1}^{\infty} \frac{x^k}{k^2}$$

satisfies

$$(6.14) \quad U_n(\text{Li}_2(x)) = \frac{1}{n^2} \text{Li}_2(x).$$

Therefore $1/n^2 \in \text{Spec}(U_n)$. The dilogarithm function admits the hypergeometric representation

$$(6.15) \quad \text{Li}_2(x) = x {}_3F_2 \left(\begin{pmatrix} 1 & 1 & 1 \\ 2 & 2 \end{pmatrix}; x \right)$$

We now explore properties of eigenfunctions of the operator U_n .

Proposition 6.8. Assume (6.2) has a nontrivial solution with $j = 1$. Then, for all $k \in \mathbb{N}$, we have

$$(6.16) \quad \prod_{j=1}^p (a_j + k - 1) \cdot \prod_{j=1}^{q+1} \prod_{i=-1}^{n-2} (b_j + nk + i) = \prod_{j=1}^{q+1} (b_j + k - 1) \cdot \prod_{j=1}^p \prod_{i=-1}^{n-2} (a_j + nk + i).$$

Proof. Assume the eigenfunction has the form

$$(6.17) \quad f(x) = x \sum_{k=0}^{\infty} c_k x^k.$$

Comparing coefficients in the equation $U_n f = \lambda f$ gives

$$(6.18) \quad c_{nk-1} = \lambda c_{k-1}.$$

Replacing the standard hypergeometric type yields

$$(6.19) \quad \frac{(a_1)_{nk-1} \cdots (a_p)_{nk-1}}{(b_1)_{nk-1} \cdots (b_{q+1})_{nk-1}} = \lambda \frac{(a_1)_{k-1} \cdots (a_p)_{k-1}}{(b_1)_{k-1} \cdots (b_{q+1})_{k-1}}.$$

Replace k by $k + 1$ and divide the two corresponding equations to obtain the result. \square

Lemma 6.9. Assume $j = 1$ and that (6.2) has a nontrivial solution of the form

$$(6.20) \quad f(x) = x \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k.$$

Then $p = q + 1$.

Proof. Compare the degrees on both sides of the polynomial in Lemma 6.8. \square

Proposition 6.10. Assume

$$(6.21) \quad f(x) = x \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_p)_k} x^k$$

is an eigenfunction for U_n . Then

$$\left\{ a_i - 1, \frac{b_i - 1}{n}, \frac{b_i}{n}, \dots, \frac{b_i + n - 2}{n} \right\}_{i=1}^p = \left\{ b_i - 1, \frac{a_i - 1}{n}, \frac{a_i}{n}, \dots, \frac{a_i + n - 2}{n} \right\}_{i=1}^p.$$

Proof. These are the roots of both sides of the polynomial in Lemma 6.8. \square

We now show that this equality of sets imposes severe restrictions on the eigenvalues and eigenfunctions of the operator U_n . We discuss first the eigenvalues.

Proposition 6.11. Assume

$$(6.22) \quad f(x) = x \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_p)_k} x^k$$

is an eigenfunction for U_n . Let

$$(6.23) \quad \gamma_a := |\{i \in \{1, 2, \dots, p\} : \text{such that } a_i = 1\}|,$$

and similarly for γ_b . Then

$$(6.24) \quad n^{\gamma_a} (a_1)_{n-1} (a_2)_{n-1} \cdots (a_p)_{n-1} = n^{\gamma_b} (b_1)_{n-1} (b_2)_{n-1} \cdots (b_p)_{n-1}.$$

Proof. Consider the product of all the non-zero terms on the left-hand side of Proposition 6.10. The removal of the zero terms, corresponding to those $a_i = 1$ carry with them the removal of a power of n . \square

Example 6.12. In example 6.7 we have $\gamma_a = 3$ and $\gamma_b = 1$. The statement (6.24) states that

$$(6.25) \quad n^3 \times (1)_{n-1} (1)_{n-1} (1)_{n-1} = n \times (2)_{n-1} (2)_{n-1} (1)_{n-1},$$

which is correct.

Theorem 6.13. Assume $j = 1$ and

$$(6.26) \quad f(x) = x \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_p)_k}$$

is an eigenfunction for U_n with eigenvalue λ . Then

$$(6.27) \quad \lambda = n^{\gamma_b - \gamma_a},$$

with γ_a, γ_b are defined in (6.24).

Proof. Put $k = 1$ in the relation (6.19) to obtain

$$(6.28) \quad \lambda = \frac{(a_1)_{n-1} \cdots (a_p)_{n-1}}{(b_1)_{n-1} \cdots (b_{q+1})_{n-1}}.$$

Now use (6.24) to conclude. \square

The result above shows that the spectrum of U_n satisfies

$$(6.29) \quad \text{Spec}(U_n) \subset \{n^a : a \in \mathbb{Z}\}.$$

The examples below show that we actually have equality.

Example 6.14. Let $i \in \mathbb{Z}$. Then the hypergeometric series

$$(6.30) \quad f_i(x) := \sum_{k=1}^{\infty} k^i x^k,$$

is an eigenfunction of U_n , with eigenvalue n^i . The dilogarithm corresponds to the case $i = -2$.

Theorem 6.15. The spectrum of U_n is the set $\{n^i : i \in \mathbb{Z}\}$.

We now discuss the eigenfunctions of U_n . Start with the sets

$$\left\{ a_i - 1, \frac{b_i - 1}{n}, \frac{b_i}{n}, \dots, \frac{b_i + n - 2}{n} \right\}_{i=1}^p = \left\{ b_i - 1, \frac{a_i - 1}{n}, \frac{a_i}{n}, \dots, \frac{a_i + n - 2}{n} \right\}_{i=1}^p,$$

that have appeared in Proposition 6.10. Recall that $\{a_i, b_i\}$ are the parameters of the eigenfunction

$$(6.31) \quad f(x) = x \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k.$$

We may assume that $a_i \neq b_j$, otherwise the term $(a_i)_k = (b_j)_k$ should be cancelled. Observe that if we let $c_i = a_i - 1$ and $d_i = b_i - 1$, the basic set identity in Case 2 becomes the basic set identity of Case 1, with c_i instead of a_i and d_i instead of b_i . The reason why one cannot deduce $a_i = b_i$ is that some of the a_i in Case 2 could be 1, and the corresponding c_i would vanish. This violates the basic assumption of Proposition 6.5.

We bypass this difficulty by defining

$$(6.32) \quad a'_i = \begin{cases} a_i & \text{if } a_i \neq 1, \\ 2 & \text{if } a_i = 1, \end{cases}$$

and

$$(6.33) \quad b'_i = \begin{cases} b_i & \text{if } b_i \neq 1, \\ 2 & \text{if } b_i = 1. \end{cases}$$

The sets described above, obtained by replacing a_i, b_i by a'_i, b'_i remain equal. In order to see this, observe that if $a_1 = 1$, then the elements containing a_1 are

$$(6.34) \quad \left\{ \frac{a_1 - 1}{n}, \frac{a_1}{n}, \dots, \frac{a_1 + n - 2}{n} \right\},$$

are replaced by

$$(6.35) \quad \left\{ \frac{a_1}{n}, \frac{a_1 + 1}{n}, \dots, \frac{a_1 + n - 1}{n} \right\},$$

that is equivalent to simply replacing a_1 by $a_1 + 1$. Theorem 6.6 shows that $a'_i = b'_i$. If both a_i and b_i are equal to 1 or both different from 1, we conclude that $a_i = b_i$. This contradicts our original assumption. In the case $a'_i = b'_i$, with $a_i = 1$, we conclude that $b_i = 2$. Similarly, if $a'_i = b'_i$, with $b_i = 1$, we obtain $a_i = 2$. Therefore, each $a_i = 1$ produces the valid pair $\{1, 2\}$, and each $b_i = 1$ leads to $\{2, 1\}$. Using the fact that there are no common parameters from top and bottom, we conclude that an eigenfunction must have the following structure:

Theorem 6.16. Assume

$$(6.36) \quad f(x) = x \sum_{k=0}^{\infty} \frac{(a_1)_k \cdots (a_p)_k}{(b_1)_k \cdots (b_{q+1})_k} x^k$$

is an eigenfunction of U_n , with the usual normalization $b_{q+1} = 1$. Then, either $a_i = 2$ and $b_i = 1$ for all $1 \leq i \leq p$, or $a_i = 1$ and $b_i = 2$ for all $1 \leq i \leq p$.

In other words, if f is an eigenfunction of any particular Hecke operator U_n , then

$$(6.37) \quad f(x) = {}_a F_{a-1}(\overbrace{(1, 1, 1, \dots, 1)}^a, \overbrace{(2, 2, 2, \dots, 2)}^{a-1}; x) = \sum_{k=0}^{\infty} \frac{1}{k^a} x^k,$$

or

$$(6.38) \quad f(x) = {}_a F_{a-1}(\overbrace{(2, 2, 2, \dots, 2)}^a, \overbrace{(1, 1, 1, \dots, 1)}^{a-1}; x) = \sum_{k=0}^{\infty} k^a x^k,$$

where a is any nonnegative integer.

7. THE SIMULTANEOUS EIGENFUNCTIONS OF U_n FOR ALL n

In this section we completely characterize those hypergeometric functions which are simultaneous eigenfunctions of U_n for all n , and give an application to the theory of completely multiplicative functions.

What do the hypergeometric functions $f(x) = \sum_{k=1}^{\infty} c_k x^k$ that are simultaneous eigenfunctions of all of the linear operators U_n look like? It turns out there is a simple answer: they are precisely the polylogarithms and the rational functions $(x \frac{d}{dx})^a \left(\frac{1}{1-x} \right)$, as given by the following theorem.

Theorem 7.1. Let

$$(7.1) \quad f(x) = \sum_{k=1}^{\infty} c_k x^k$$

be a hypergeometric function with no constant term. Then f is a simultaneous eigenfunction for the set of all Hecke operators $\{U_n\}_{n=1}^{\infty}$ with respective eigenvalues $\{\lambda_n\}_{n=1}^{\infty}$ if and only if

$$(7.2) \quad f(x) = C \sum_{k=1}^{\infty} k^a x^k,$$

with $a \in \mathbb{Z}$ and $C \in \mathbb{C}$. In other words, f is a polylogarithm, or $f = (x \frac{d}{dx})^a \left(\frac{1}{1-x} \right)$.

□

Before proving this theorem, we prove an interesting corollary regarding a number theoretic fact concerning hypergeometric coefficients that are completely multiplicative functions of the summation index.

Corollary 7.2. The hypergeometric coefficient

$$(7.3) \quad c(n) = \frac{(a_1)_{n-1} \cdots (a_p)_{n-1}}{(b_1)_{n-1} \cdots (b_q)_{n-1}},$$

is a completely multiplicative function of n if and only if it is of the form Cn^a for some $a \in \mathbb{Z}$ and $C \in \mathbb{C}$.

Proof. By the definition of the completely multiplicative function $c(n)$, we know that

$$(7.4) \quad c(nk) = c(n)c(k)$$

for all $k, n \in \mathbb{N}$. This implies that

$$(7.5) \quad f(x) = \sum_{k=1}^{\infty} c(k)x^k$$

is an eigenfunction of U_n , with eigenvalue $c(n)$. This holds for all n , thus it is a simultaneous eigenfunction. The result now follows from Theorem 7.1. □

We recall that by definition f is a simultaneous eigenfunction of all of the Hecke operators if and only if for all $n \in \mathbb{N}$,

$$(7.6) \quad U_n f = \lambda_n f.$$

Treating f as a power series without even considering its hypergeometric properties, we have

$$(7.7) \quad \sum_{k=1}^{\infty} c_{nk} x^k = \lambda_n \sum_{k=1}^{\infty} c_k x^k$$

so that

$$(7.8) \quad c_{nk} = \lambda_n c_k$$

This is true for all $k \geq 1$, so we can set $k = 1$ which gives us

$$(7.9) \quad c_n = \lambda_n c_1$$

This, in turn, is true for all n , which proves the following.

Lemma 7.3. Let

$$(7.10) \quad f(x) = \sum_{k=1}^{\infty} c_k x^k$$

be a power series with no constant term that is a simultaneous eigenfunction for the set of operators $\{U_n\}_{n=1}^{\infty}$ with respective eigenvalues $\{\lambda_n\}_{n=1}^{\infty}$. Then, for $i \geq 2$, we have

$$(7.11) \quad c_i = \lambda_i c_1$$

and thus

$$(7.12) \quad f(x) = c_1 \sum_{k=1}^{\infty} \lambda_k x^k.$$

□

Proof. (of Theorem 7.1) Let us suppose now that f , as defined in (7.12), is a hypergeometric function. By theorem 6.13, we have that

$$(7.13) \quad \lambda_n = n^{\gamma_b - \gamma_a}$$

where γ_b and γ_a are defined in 6.24. This proves theorem 7.1. □

In our formal hypergeometric notation, we see that any simultaneous eigenfunction must be the polylog

$$(7.14) \quad f(x) = {}_a F_{a-1}(\overbrace{(1, 1, 1, \dots, 1)}^a, \overbrace{(2, 2, 2, \dots, 2)}^{a-1}; x) = \sum_{k=0}^{\infty} \frac{1}{k^a} x^k,$$

or the rational function

$$(7.15) \quad g(x) = {}_a F_{a-1}(\overbrace{(2, 2, 2, \dots, 2)}^a, \overbrace{(1, 1, 1, \dots, 1)}^{a-1}; x) = \sum_{k=0}^{\infty} k^a x^k,$$

where a is any nonnegative integer. In conclusion, we see that if a hypergeometric function is an eigenfunction for a single operator U_j , then it is automatically a simultaneous eigenfunction for all of the Hecke operators U_n , as n varies over all positive integers. This situation lies in sharp contrast with the space of rational functions studied recently in [9], [5], and [11].

Acknowledgments. The work of the first author was partially funded by the National Science Foundation NSF-DMS 0409968. The second author was partially supported by an SUG grant, Singapore. The authors wish to thank Tai Ha for the proof of Theorem 6.16.

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